ABSTRACT

A trade capture system is provided which includes a first computer having an interface for capturing executed trade data, a second computer for accepting the captured trade data and performing middle and back office processing on the same, and a communication channel for communicating the captured trade data between the first and second computers.

10

NY_MAIN 138966 v 1

Discription	X		77.		**************************************	49644 * , , , , , , , , , , , , , , , , , ,	``o, o. ´a :	1000 1000 1000 1000 1000 1000					
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB				illa	2000 1000	Sasking Profit	1 100 T	V. 1000		(1)(6)(34 Y		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	草	7567) 7 Jasie		31		· 230 \ 2	·				Ġ.		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	Ë	15						_		18,00	3		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	P	196				<u>'''</u>		ָ֖֖֖֖֖֖֖֖֖֖֖֖֖֖֖֖֖֖֖			E :		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	ច	726				<u> </u>		百	2	:45°	ā		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	Š		Alton			ZE		Ĭ	Ē~	_!	•	44	
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	ற		5			ت		-	ے ت	<u>U</u>			
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	<u>0</u>		. . .		_	##		_	中国	5	6		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB	回	i a	5		Ü	8	制品	LM	台目	7	9		
New Deal Product Type: Swap Swap Swap - Feneric Swap - Exotic NY - USD LB Pays Fixed Semivor WY - USD LB Recs Fixed Semivor WY - USD LB			ō		Ξ	us us		, in	S	7.	8	. 7.34	
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk			U	-		> >	買卖	>	ㅋ닅	4	a .		
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk				۲	;=	ΈŒ		Ξ.	En	5			
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk			Ð	\odot	d de	0 0	U	ū	<u>0</u> w	W			3
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk	-		<u>.</u> 5	ate.	ž	37) 37		9	vn → ———	7	E	44.3	
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk				315	S	e e	Ħ a	G	9	O.	E	1111	
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk	ိုင္တို					<u> </u>	Ħ	<u>×</u>	XX	X ***	B	. 194	
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk	, jo		166	e T	Ę	11 11	#	<u> </u>	ЩЩ	Щ.	4		
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk			1990 1990 1990 1990	F 5	9	yr yr >> >>	Ł,		Sin	پر الله سالية	IQ.		
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk					_ <	d c		Ü	e e	_ 0 }્ે			
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk				1, 1	i e					_ _			
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk				3	- 유	= =	· 🚘 -				$\sigma =$	13244) 1334	
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk	***** ***** * ****** * ****	mi.	"E ,	S	} ≅	22	A •	Ö	90	Ö			
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk		1964 33734	ב	χį	ت ز	3	#	Š	$\ddot{\tilde{z}}$	3	==	- 4	
Swap Swap - Generic Swap - Generic Swap - Exotic Swap - Exotic Swap - Exotic Swaps Traded On The Core Desk	Parameter Land			4	1	1 1		1	1 1	1 %	E 2		" 32
Swap Swap - Index Swap - Index Swap - Exotic			₩	[: =	<u>는</u> >	: 🖪 ≥	: ≥	놀 놀	> :			
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The	OCCUPATION OF STREET	en energy The energy		~~ £			· I 4				<u> e</u> g		% (šš) ** **
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The			6844	ie. //		, saffr		A48 9	~ 20 AS	* /sidds	and a second	BRESSER AND	=
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The			u;100,000/11	, medudiko	eks .	543 743d)`'.* ⁴¹	(969,		- megli			X 83
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The										187 187	==		2 8
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The	T									13.4	= 7		
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The													
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The			2. 1849; 2. 1849; 2. 1849;							1 (1° , 2° , 3°	E,	,	
Swap Swap - Generic Swap - Index Swap - Index Swap - Exotic Ise This remplate to Swaps Traded On The										116			
Swap System Templates: Swap - Generic Swap - Index Swap - Exotic I'se This Template to Swaps raded On The	56.00	The state of the s								183		9.4	
New Deal Product Type: Swap Swap - Generic Swap - Index Swap - Exotic Ise This Templat Swaps Traded On	2000	District Control								ie In	E.		
Product Type: Swap Swap - Feneric Swap - Index Swap - Exotic Itse This remplate Swap - Index		Maria.	5								a F		
Swap Swap - Exotic Swap - Index Swap - Exotic Swap - Exotic Swap - Exotic	auddini		3							W			
Swap Swap Swap - Gene Swap - Index Swap - Exotic	Char.	1000 1000 1000 1000 1000 1000 1000 100	Ţ.	H.	LI LI					2	E		
Wew Deal Swap Swap - Fer Swap - Ind	<u>ė</u>		2		בַּי בֿ						国	ī i	
Wew Deal Swap Swap - Ir Swap - Ir Swap - Ir Swap - E Swap - E Swap - Ir	5	Mar.	5	H	2 유								
Swap - Sw	*(**5)5(\$\$\$. \$3.50 =		189.		<u> Т</u>					130			
II New Swap Swap Swap Swap Swap Swap Swap Swa	**************************************			- لين									4 .3 > 3
N B B B B B B B B B B B B B B B B B B B			E		1 I					į.	E		하다. 설명 #
		-	tem 1			.					E		
	sw Deal		rstem T	map – (- dem	.							
	New Deal		System T		swap - Swap -				7-2	**************************************	Cr. 42541	Le *4.5888.v.	

FIG. 2

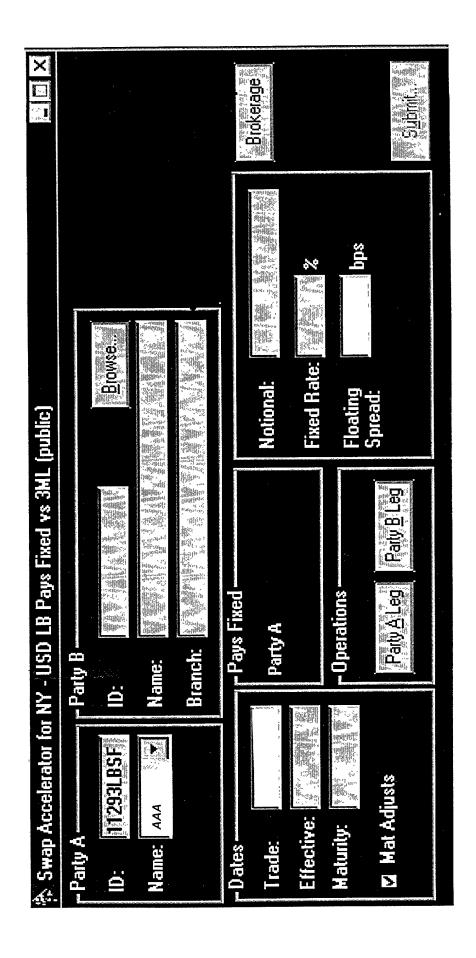


FIG. 3

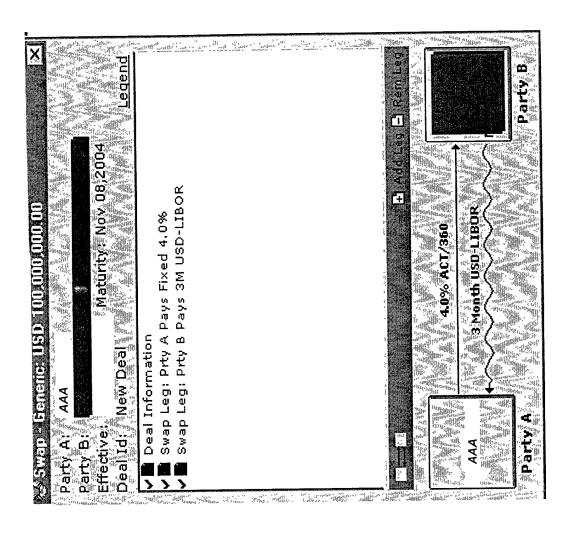


FIG. 4

Maturity Nov 08/2004	C Party B Fixed C Floating	nal	Calendars (1997)	ties Adjust To Day: I B
Dates Effectives	C Dhigaton C Party B	ancy / Notional	Rate	30 Susses Adjusti

FIG. 5

X	2		- 100 M		. S		
	Ì	以证为为	irwi				
					()		
6.					~; <u>}</u> '>		
1	23		4% 43		<i></i>		
	, 1 , 1 , 1	S. S. III.	Ĕ		A i		,
	2	 	Operations		g	0_Tel Emb. Floor Feb 08,2000 Compounding	:
	350	3	12				
	22%	a`*. 2 *.∤:\[D U				
	**	, P				G_Teb.	5
	%. %.				2		
	χ,	[SIN 3] 31	3C (1)		#		:
	A		re ^{pair} ost ja			73.75C	
	3				73	urce: 3750_ initial Rate (Excl Spread) Cap. Cap.	į
	Ĭ.				22		
	35		But to the			/ Ö 2×16/1/45	
	1	L	1 mg 1 mg 2	18 S. 18 C.		initia First Paym	
		Noy 08,2004	Floating	/	34k	Source: Finite B bps (Exol S) First Paymen	
4	200		2				ŧ
	:01	N.	. Ξ	an l	Stage C	\$\$\$\$\$! \$\$\$\$\$: \$	Ł
	, i	9	Ö	o l			
			ᄄ	ò	31.		
	2.	¥ 2.785		Ş	6 19		:
	Ü		.	×	9		
	ĺ,	L		Exchange	2		,
	Ø,		֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓֓		원:		
œ		Maturity:	Fixed G		Lalendars	USD-UBOR USD-UBOR Schedule Dav	2
6	3	F. 5 11 22	<u>ः प्र</u> ्		ă.		
\Box	150			A 22 13:	Ş ?	Spread:	
	6	- Σ, ⊥	9				
A	337		1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1				
12	3		44.00 m	3 3 3 1 3	S. 15		
1-QSI	98 96			100,000,000,00		Index.	
	,83			\$ 6 11	73 e		
6	,<			(Q 1 A	- A		
177	84		2 0 1 3		93	18-8-4- 4-5 -2-3-3-11-1-2-41-1-1-2-6-4-1-1-1-1-2-6-4-1	:
Pays	1		3	2.1	6		
O.	کو		ō	. 2	1	ルルスDI アプラス John A TAIN IN STAN A TAIN A	
T.	55.	e sille	を Party B	S. 1964	> § 38		
Prty B	(1)		(e		33		
a	1			35 300	33		
В	10.	140 1 5.76¥		E stas in	O S	orth 7360 d Dates d Duarteri	
	3			♀ └─			
eg:	.,,	S L MM.			Rate	3 Month ACT 7360 ACT 7360 Co. [Quar	
0	Ø.	Cart and	2 d / 2	63 63 64	33		
7	2	2.6	. 3 🖹	2012	3)		
Ø	75	. 	Party A		ĵ.	Iffy, 3 Month of the series of Terms of	
H			6. L . 46	50 00			
Н	· #	1855 J		dsn Osn	30 20 20	Maturity: [3 Month 5 ay 1 ay	
ч, Ѕжар		Effective Diligition:	4 Ye. (ź.		
F	1	<u> Zrietr</u>	11/12/11/7		88	The same with the same was the same of the same that the same same same same same same same sam	
	184	nesser	the same of the same of the	Comp. Charleton	ske wedi	tone www.hom existen scriber where dold is not the told tayle out and or the told take the street told in the out at the street is	

FIG. 6

			Cancel	**************************************	o's Here?					
2 COM 25 25 27 27 2 2 2 2 2 2 2 2 2 2 2 2 2 2		र्दें।			S.		Page 1			
2000		le								
, 'm' as 'mm' as any		Attach De								
		70366	("" " " " " " " " " " " " " " " " " " "	S 12.33. C CAN	******	e K. Bassille K. Dr. Bassille				
	otificati		icket FYI fication	S						
See to Tillian See to Anna Agus Agus Agus A	ditional	E-mail	SmartTicket FYI NT. Notification							
	_ #C									
			lle offic		ligh Prior					
uize		A SOU DA	Special Client Middle Offic	Attn	F Signed Confirm a High Priorit	essage:			0000000	
rader Authorize	bmitTo	∰ Desk	NY Special		Signed C	ırkflow M			****	
月	. 3			Ŧ		¥L_		. Se . Se .	, ,,',	

FIG. 7

XI BE	
X Em	
26.9	
No	」
চা ক	
34	
388,3	
A ppro	
, o	
5	
State:	
ō	
R S K	
T T T	
And the second s	
4	
ment Dateils 39415	
	<u>^</u>
famagem: .rsjon: stem:	
Bisk Wangg sal 1d: sal Version sk Skstem isk Item TM	<u> </u>
E SE	
RISK PULL RISK	
The state of the s	See all the self-time of the self-time o

FIG. 8

	Latest Action	۰ ح ت ۱۸	/Historical	oduct	Currency Notional	Trade Date	Maturity Date	State	Trader	Originating Offi	Confirm Deal N	Last Updated	Broker Name	Broker Fee Ccy STD Todicator	Soft Following			
		S B B	St.	****	<u> </u>	1	Σ. <u>Σ</u>	# & &	ĖΣ	Ò	200	<u>، 2 رَ</u>	9 9	<u> </u>	ď			
				\$	TO THE STATE OF THE STATE OF	_ 				2					T,	7		
	4			4 (1)	**************************************							P	F	F				
запи ме	: 10: -	f ID:	ÖZ		Pol:	ate:	ate:	ate:	ate:	ate:	ate:					-		
To elea	Risk Mgmt ID:	Optional Ref ID:	Confirm Deal No:	obal Deal	cker Sym	Trade Date:	Effective Date:	Maturity Date:	Create Date:	M/O Auth Date:	Update Date:	Broker Fees:	Sales Credits:	Collateral:	Samt Let 2			
1 (0 (N) (N)		ē F	5 1	5 T	F		l I	Σ]]		Σ Π						7		zion
or press		N Z File and	*) { w.o				8 . di		184. 184. 185.						, , , , , , , , , , , , , , , , , , ,	\$1. 2 3 2 2 2		C Any A
Ss RUn.		, , , , , , , , , , , , , , , , , , ,	5, 500 1,		<u></u> 万		**************************************				200					1		Latest Action
netuw and pre	ce:				let.			Į.	ne:	L PI				ë		_		100
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Orig. Off	Risk I		roanetay	cy/Notio	Ind		Party A)	ē Z	Party B)	Z	Created		35	rading D	ħ	Action Ty	
from the				.	ပ -			-		- E					-			
Choose a Saved Query from the Us			ent	6 P	nations							*						
a Save	In AAA Today	n Trading Today	Full Assignment	Deals.	. Option Exercise . Partial Terminations								ij				j.	

FIG. 9

i Deal	Deal Workflow History				X D *
	ا الاقاق Warkflow History for Global Deal Id 3911	II Id 391115			The second secon
From	From From State	Action Performed	To To State	Performed By	Performed On
-		Deal Created	0 Deal In Progress		
9	0 Deal In Progress	Submit for trader authorization	 Pending Trader Authorization 		
-	1 Pending Trader Authorization	Updated	2 Pending Trader Authorization		
2	2 Pending Trader Authorization	Approved. Send to middle office	3 Pending Middle Office Processing		
(*7)	3 Pending Middle Office Processing	Updated	4 Pending Middle Office Processing		
7	4 Pending Middle Office Processing	STPed to Risk System	5 Pending Risk Processing		
ω 7)	5 Pending Risk Processing	STP Rejected	6 Pending Middle Office Processing		
9	6 Pending Middle Office Processing	Updated	7 Pending Middle Office Processing		
_	7 Pending Middle Office Processing	STPed to Risk System	8 Pending Risk Processing		
	8 Pending Risk Processing	STP Approved Verified	9 Pending Middle Office Processing		
J.		Approved. Sent to back office	10 In Back Office		
			· · · · · · · · · · · · · · · · · · ·		
	Compare.				
Yersion 7	on 7 - "Yersion 10				

FIG. 10